



CRISIL - AMFI Debt Fund Performance Index

Factsheet – March 2018

Research

CRISIL
An S&P Global Company



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About the Index

CRISIL - AMFI Debt Fund Performance Index seeks to track the performance of the debt funds. The index consists of mutual fund schemes from income, gilt and short term debt categories.

Features and Characteristics

- Base date for the Index : April 01, 2000
- Total Return Index, adjusted for corporate action in the mutual fund schemes
- Index portfolio marked-to-market on a daily basis using adjusted Net Asset Value (NAV)
- Debt funds which are ranked under CRISIL Mutual Fund ranking are part of the index.
- Index values are calculated on daily basis using chain-link method

Methodology

- **Constituents**
 - Debt funds ranked under Income, gilt and short term debt category under CRISIL Mutual Fund ranking are part of the index
 - Eligibility of funds are based on minimum NAV history and a minimum AUM
- **Construction**
 - Chain link method
 - Asset weighted returns
 - Quarterly rebalancing



CRISIL - AMFI Debt Fund Performance Index: Constituent Details – March 2018

The schemes that form part of the index as of March 31, 2018 are as follows:

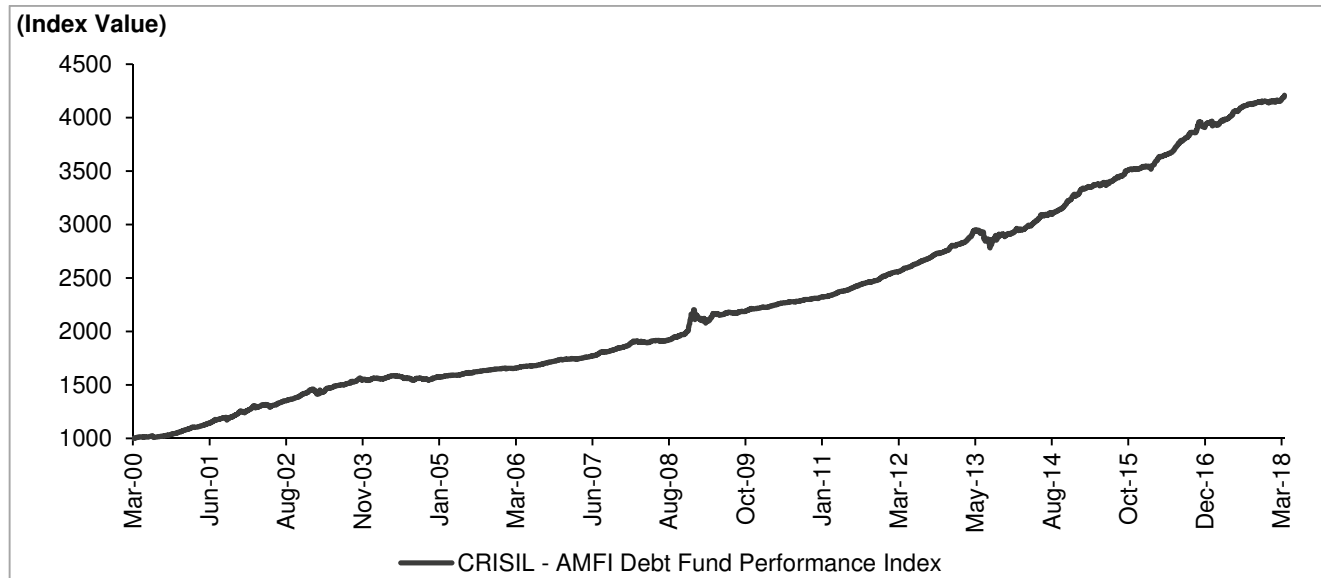
Sr. No.	Fund Name	Category Name	Scheme Name
1	Aditya Birla Sun Life Mutual Fund	Debt Short Schemes	Aditya Birla Sun Life Floating Rate Fund - Long Term
2	Aditya Birla Sun Life Mutual Fund	Debt Short Schemes	Aditya Birla Sun Life Short Term Fund
3	Aditya Birla Sun Life Mutual Fund	Debt Short Schemes	Aditya Birla Sun Life Short Term Opportunities Fund
4	Axis Mutual Fund	Debt Short Schemes	Axis Fixed Income Opportunities Fund
5	Axis Mutual Fund	Debt Short Schemes	Axis Short Term Fund
6	DHFL Pramerica Mutual Fund	Debt Short Schemes	DHFL Pramerica Banking & PSU Debt Fund
7	DHFL Pramerica Mutual Fund	Debt Short Schemes	DHFL Pramerica Premier Bond Fund
8	DHFL Pramerica Mutual Fund	Debt Short Schemes	DHFL Pramerica Short Maturity Fund
9	DSP BlackRock Mutual Fund	Debt Short Schemes	DSP BlackRock Banking & PSU Debt Fund
10	DSP BlackRock Mutual Fund	Debt Short Schemes	DSP BlackRock Short Term Fund
11	HDFC Mutual Fund	Debt Short Schemes	HDFC Banking & PSU Debt Fund
12	HDFC Mutual Fund	Debt Short Schemes	HDFC Floating Rate Income Fund - Long Term Plan
13	HDFC Mutual Fund	Debt Short Schemes	HDFC High Interest Fund - Short Term Plan
14	HDFC Mutual Fund	Debt Short Schemes	HDFC Medium Term Opportunities Fund
15	HDFC Mutual Fund	Debt Short Schemes	HDFC Short Term Opportunities Fund
16	HSBC Mutual Fund	Debt Short Schemes	HSBC Short Duration Fund
17	ICICI Prudential Mutual Fund	Debt Short Schemes	ICICI Prudential Short Term Plan
18	ICICI Prudential Mutual Fund	Debt Short Schemes	ICICI Prudential Ultra Short Term Plan
19	IDFC Mutual Fund	Debt Short Schemes	IDFC Corporate Bond Fund
20	IDFC Mutual Fund	Debt Short Schemes	IDFC Money Manager Fund - Investment Plan
21	IDFC Mutual Fund	Debt Short Schemes	IDFC Super Saver Income Fund - Medium Term
22	IDFC Mutual Fund	Debt Short Schemes	IDFC Super Saver Income Fund - Short Term
23	Invesco Mutual Fund	Debt Short Schemes	Invesco India Short Term Fund
24	Kotak Mahindra Mutual Fund	Debt Short Schemes	Kotak Banking and PSU Debt Fund
25	Kotak Mahindra Mutual Fund	Debt Short Schemes	Kotak Bond Short Term Plan
26	Kotak Mahindra Mutual Fund	Debt Short Schemes	Kotak Corporate Bond Fund
27	L&T Mutual Fund	Debt Short Schemes	L&T Short Term Opportunities Fund
28	Reliance Mutual Fund	Debt Short Schemes	Reliance Banking & PSU Debt Fund
29	Reliance Mutual Fund	Debt Short Schemes	Reliance Floating Rate Fund – Short Term Plan
30	Reliance Mutual Fund	Debt Short Schemes	Reliance Short Term Fund
31	SBI Mutual Fund	Debt Short Schemes	SBI Short Term Debt Fund
32	Sundaram Mutual Fund	Debt Short Schemes	Sundaram Select Debt ST Asset Plan
33	Tata Mutual Fund	Debt Short Schemes	Tata Short Term Bond Fund
34	UTI Mutual Fund	Debt Short Schemes	UTI Short Term Income Fund
35	UTI Mutual Fund	Debt Short Schemes	UTI-Banking & PSU Debt Fund
36	Aditya Birla Sun Life Mutual Fund	Gilt Schemes	Aditya Birla Sun Life Gilt Plus - PF Plan
37	Canara Robeco Mutual Fund	Gilt Schemes	Canara Robeco Gilt PGS
38	DHFL Pramerica Mutual Fund	Gilt Schemes	DHFL Pramerica Gilt Fund
39	DSP BlackRock Mutual Fund	Gilt Schemes	DSP BlackRock Govt Sec Fund
40	Edelweiss Mutual Fund	Gilt Schemes	Edelweiss Government Securities Fund
41	Franklin Templeton Mutual Fund	Gilt Schemes	Franklin India G-Sec Fund - Long Term Plan

Sr. No.	Fund Name	Category Name	Scheme Name
42	HDFC Mutual Fund	Gilt Schemes	HDFC Gilt Fund - Long Term Plan
43	ICICI Prudential Mutual Fund	Gilt Schemes	ICICI Prudential Gilt - Investment - PF Option
44	ICICI Prudential Mutual Fund	Gilt Schemes	ICICI Prudential Long Term Gilt Fund
45	IDFC Mutual Fund	Gilt Schemes	IDFC G Sec Fund - Investment Plan
46	IDFC Mutual Fund	Gilt Schemes	IDFC G Sec Fund - PF Plan
47	Kotak Mahindra Mutual Fund	Gilt Schemes	Kotak Gilt - Investment
48	L&T Mutual Fund	Gilt Schemes	L&T Gilt
49	LIC Mutual Fund	Gilt Schemes	LIC MF G-Sec Fund
50	Reliance Mutual Fund	Gilt Schemes	Reliance Gilt Securities Fund
51	SBI Mutual Fund	Gilt Schemes	SBI Magnum Gilt Fund - Long Term
52	Tata Mutual Fund	Gilt Schemes	Tata Gilt Mid Term Fund
53	Tata Mutual Fund	Gilt Schemes	Tata Gilt Securities Fund
54	UTI Mutual Fund	Gilt Schemes	UTI Gilt Advantage Fund - Long Term Plan
55	Aditya Birla Sun Life Mutual Fund	Income Schemes	Aditya Birla Sun Life Dynamic Bond Fund
56	Aditya Birla Sun Life Mutual Fund	Income Schemes	Aditya Birla Sun Life Income Plus
57	Aditya Birla Sun Life Mutual Fund	Income Schemes	Aditya Birla Sun Life Treasury Optimizer Plan
58	Axis Mutual Fund	Income Schemes	Axis Dynamic Bond Fund
59	BNP Paribas Mutual Fund	Income Schemes	BNP Paribas Flexi Debt Fund
60	Canara Robeco Mutual Fund	Income Schemes	Canara Robeco Dynamic Bond Fund
61	Canara Robeco Mutual Fund	Income Schemes	Canara Robeco Medium Term Opportunities Fund
62	DHFL Pramerica Mutual Fund	Income Schemes	DHFL Pramerica Medium Term Income Fund
63	DSP BlackRock Mutual Fund	Income Schemes	DSP BlackRock Bond Fund
64	DSP BlackRock Mutual Fund	Income Schemes	DSP BlackRock Strategic Bond Fund
65	HDFC Mutual Fund	Income Schemes	HDFC High Interest Fund - Dynamic Plan
66	HDFC Mutual Fund	Income Schemes	HDFC Income Fund
67	HSBC Mutual Fund	Income Schemes	HSBC Flexi Debt Fund
68	ICICI Prudential Mutual Fund	Income Schemes	ICICI Prudential Dynamic Bond Fund
69	ICICI Prudential Mutual Fund	Income Schemes	ICICI Prudential Income Opportunities Fund
70	ICICI Prudential Mutual Fund	Income Schemes	ICICI Prudential Income Plan
71	ICICI Prudential Mutual Fund	Income Schemes	ICICI Prudential Long Term Plan
72	IDFC Mutual Fund	Income Schemes	IDFC Dynamic Bond Fund
73	IDFC Mutual Fund	Income Schemes	IDFC Super Saver Income Fund - Investment Plan
74	Kotak Mahindra Mutual Fund	Income Schemes	Kotak Bond
75	Kotak Mahindra Mutual Fund	Income Schemes	Kotak Flexi Debt
76	L&T Mutual Fund	Income Schemes	L&T Triple Ace Bond Fund
77	LIC Mutual Fund	Income Schemes	LIC MF Bond Fund
78	Reliance Mutual Fund	Income Schemes	Reliance Dynamic Bond Fund
79	Reliance Mutual Fund	Income Schemes	Reliance Income Fund
80	SBI Mutual Fund	Income Schemes	SBI Dynamic Bond Fund
81	SBI Mutual Fund	Income Schemes	SBI Magnum Income Fund
82	Sundaram Mutual Fund	Income Schemes	Sundaram Flexible Fund - Flexible Income Plan
83	Tata Mutual Fund	Income Schemes	Tata Dynamic Bond Fund
84	Union Mutual Fund	Income Schemes	Union Dynamic Bond Fund



Sr. No.	Fund Name	Category Name	Scheme Name
85	UTI Mutual Fund	Income Schemes	UTI Bond Fund
86	UTI Mutual Fund	Income Schemes	UTI-Dynamic Bond Fund

CRISIL - AMFI Debt Fund Performance Index: Performance Details – March 2018



Index	1 Year (%)	2 Years (%)	3 Years (%)	4 Years (%)	5 Years (%)	7 Years (%)	10 Years (%)
CRISIL - AMFI Debt Fund Performance Index	6.01	8.10	7.75	8.90	8.23	8.61	8.30

Returns as on March 28, 2018

Returns for period greater than one year are annualised returns

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